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Original Articles

Investment information content in Bollinger Bands?

C. Lento, N. Gradojevic & C. S. Wright

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Abstract

This article tests the profitability of Bollinger Bands (BB) technical indicators. It is found that, after adjusting for transaction costs, the BB are consistently unable to earn profits in excess of the buy-and-hold trading strategy. However, the profitability is improved using a contrarian's approach.

Notes

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